Bank AlJazira

مصرفية إسلامية حديثة

Basel III

Liquidity Coverage Ratio (LCR) Quantitative Disclosure

30 September 2017

Bank Aljazira
LCR Common Disclosure Prudential Return Templates
As of Sep 30, 2017

Amount in SAR '000		TOTAL UNWEIGHTED[a] VALUE (Average)[d]	TOTAL WEIGHTED[b] VALUE (Average)[d]
HIGH-QUALITY LIQUID ASSETS			
1	**Total high-quality liquid assets (HQLA)**		19,556,349
CASH OUTFLOWS			
2	**Retail deposits and deposits from small business customers, of which:**		
3	Stable deposits	0	0
4	Less stable deposits	17,298,516	1,729,852
5	**Unsecured wholesale funding, of which:**		
6	Operational deposits (all counterparties) and networks of cooperative banks	0	0
7	Non-operational deposits (all counterparties)	19,893,454	12,269,175
8	Unsecured debt	0	0
9	**Secured wholesale funding**		
10	**Additional requirements, of which:**		
11	Outflows related to derivative exposures and collateral requirements	0	0
12	Outflows related to loss of funding on debt products	0	0
13	Credit and liquidity facilities	149,375	14,938
14	Other contractual funding obligations	0	0
15	Other contingent funding obligations	10,281,680	250,958
16	TOTAL CASH OUTFLOWS		14,264,922
CASH INFLOWS			
17	**Secured lending (eg reverse repos)**	7,725	0
18	**Inflows from fully performing exposures**	4,411,808	2,739,297
19	**Other cash inflows**	0	0
20	**TOTAL CASH INFLOWS**	4,419,533	2,739,297
			TOTAL ADJUSTED[c] VALUE
21	**TOTAL HQLA**		19,556,349
22	**TOTAL NET CASH OUTFLOWS**		11,561,296
23	**LIQUIDITY COVERAGE RATIO (%)**		171%

[a] Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows).

[b] Weighted values must be calculated after the application of respective haircuts (for HQLA) or inflow and outflow rates (for inflows and outflows).

[c] Adjusted values must be calculated after the application of both (i) haircuts and inflow and outflow rates and (ii) any applicable caps (ie cap on Level 2B and Level 2 assets for HQLA and cap on inflows).

[d] Daily Average.